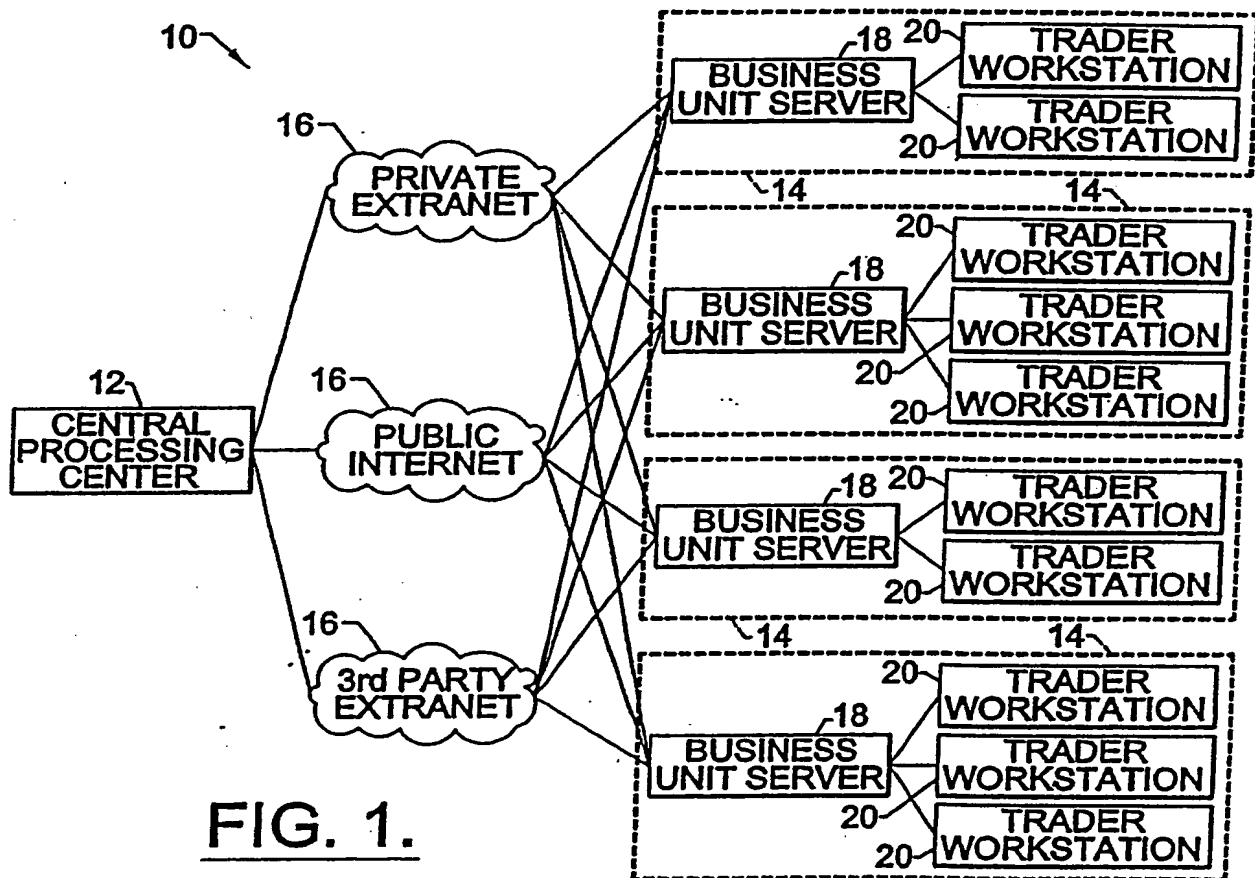
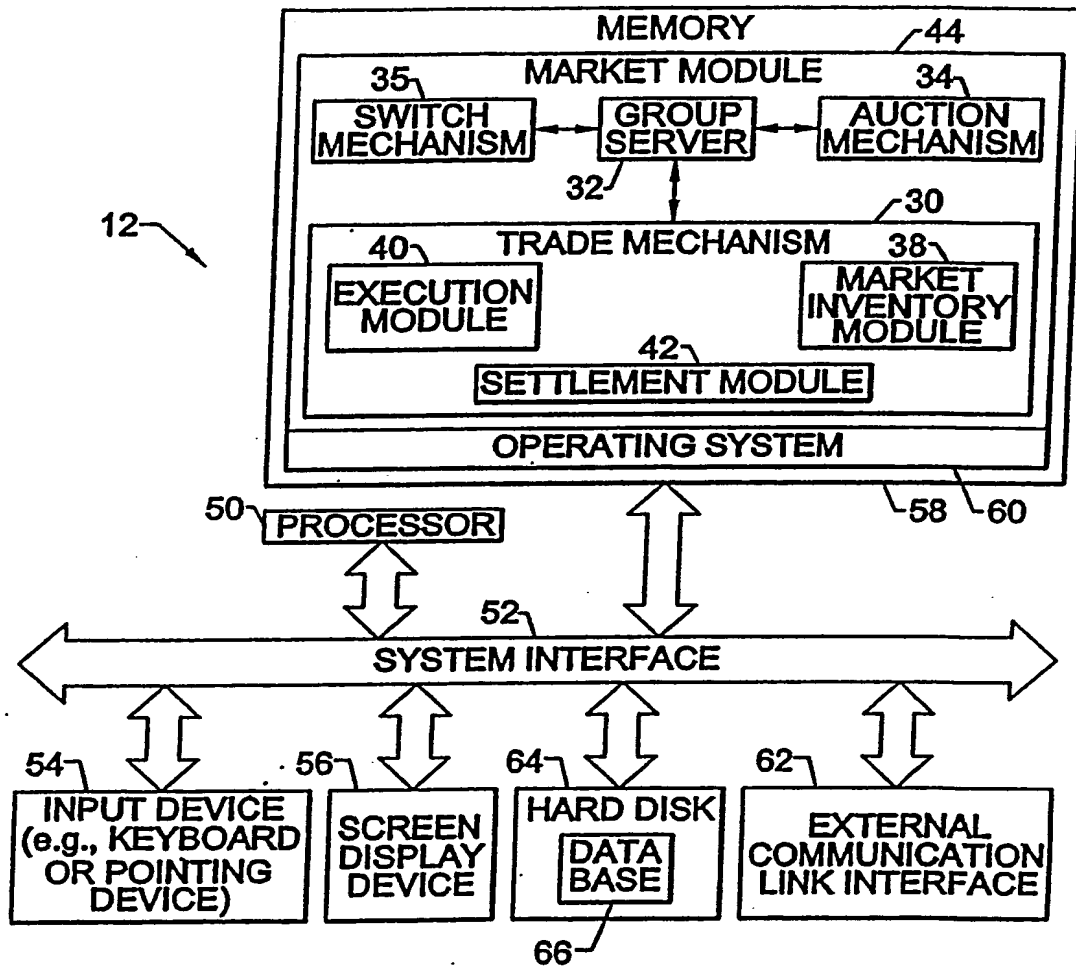


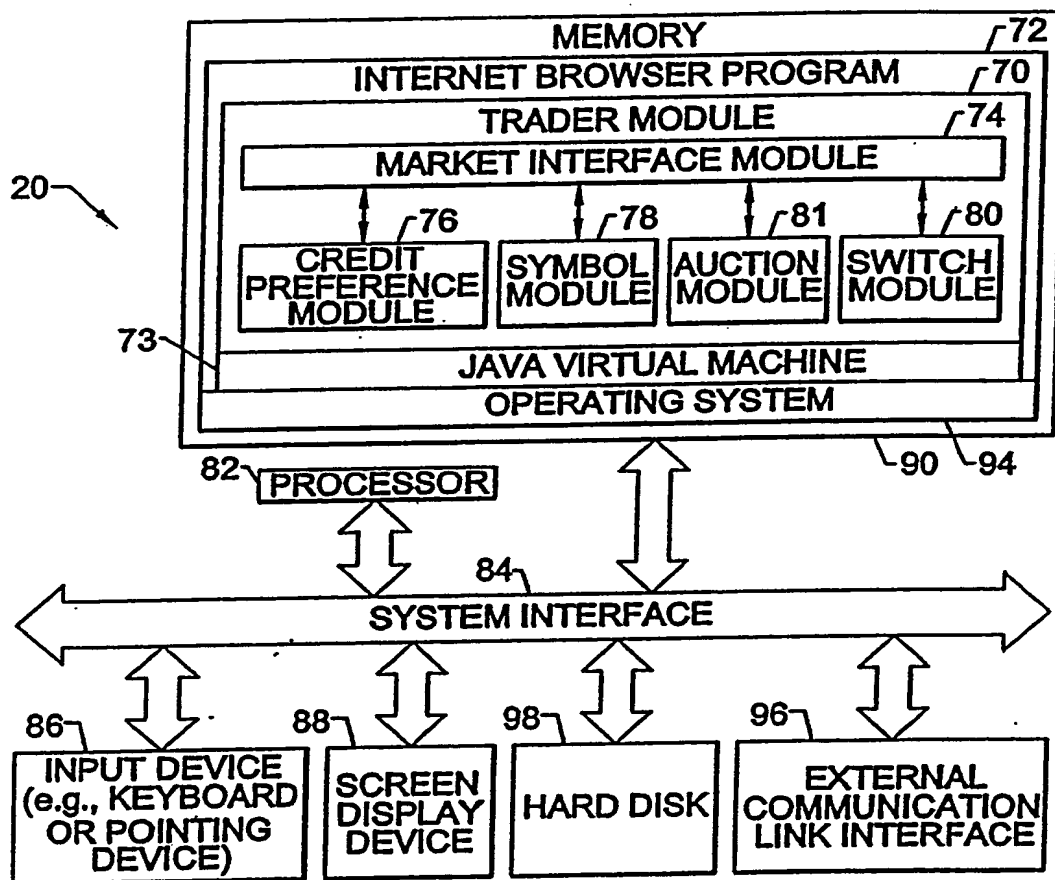


BEST AVAILABLE COPY





**FIG. 2.**



**FIG. 3.**

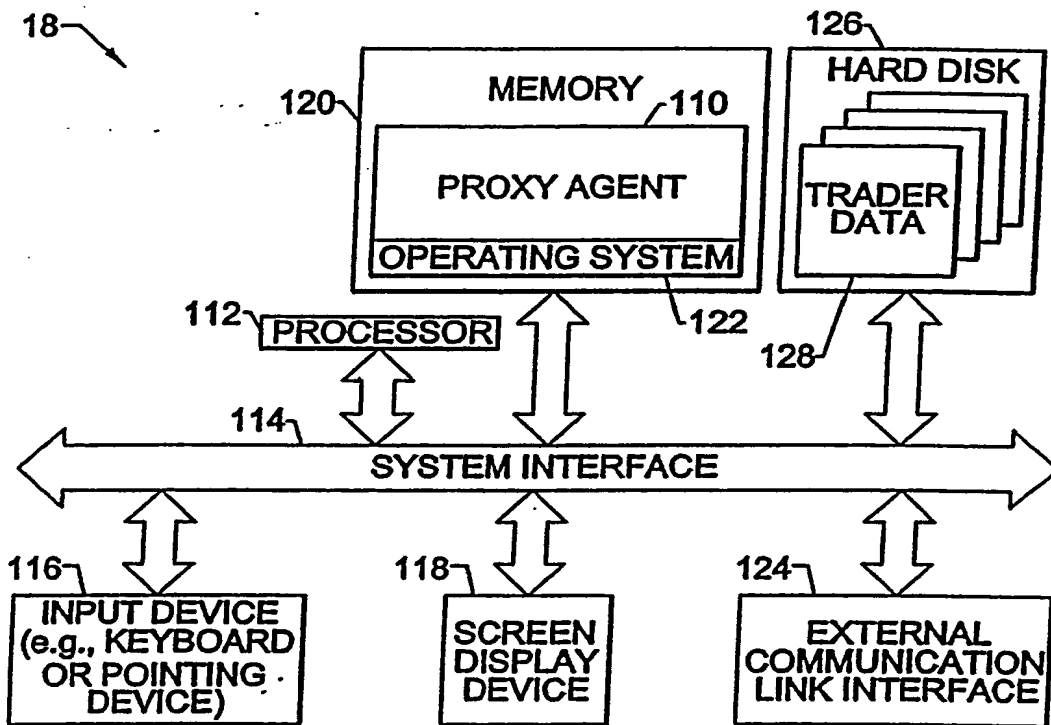
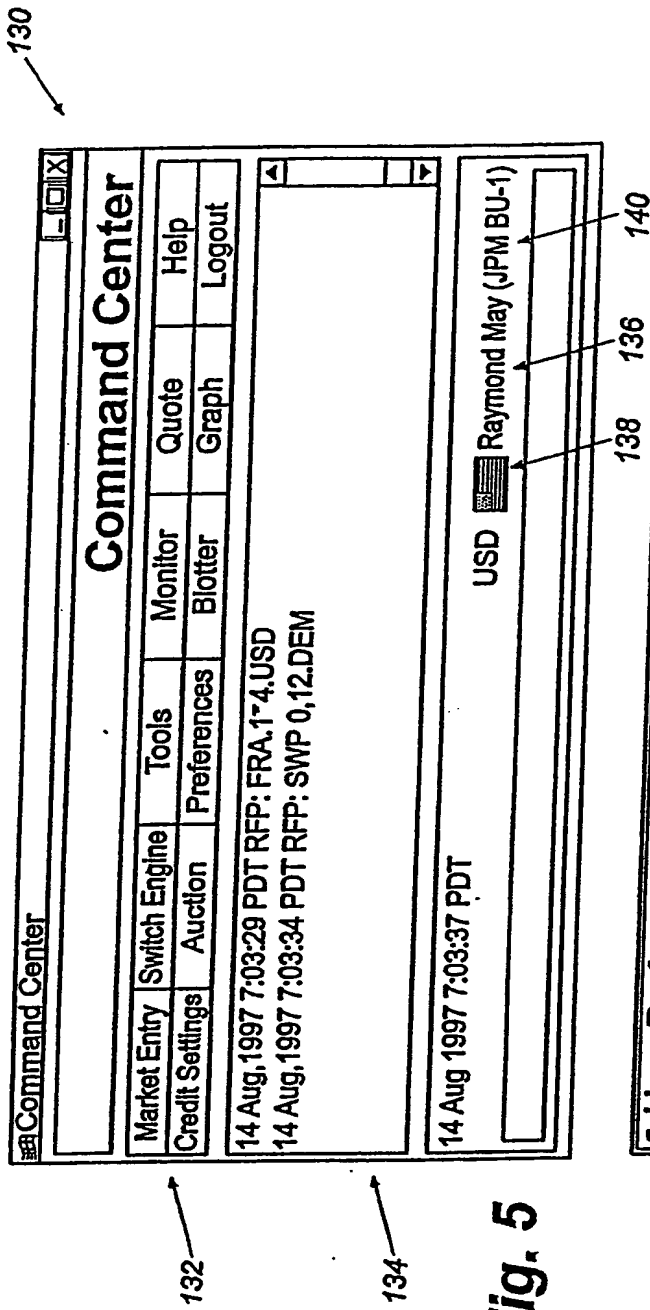
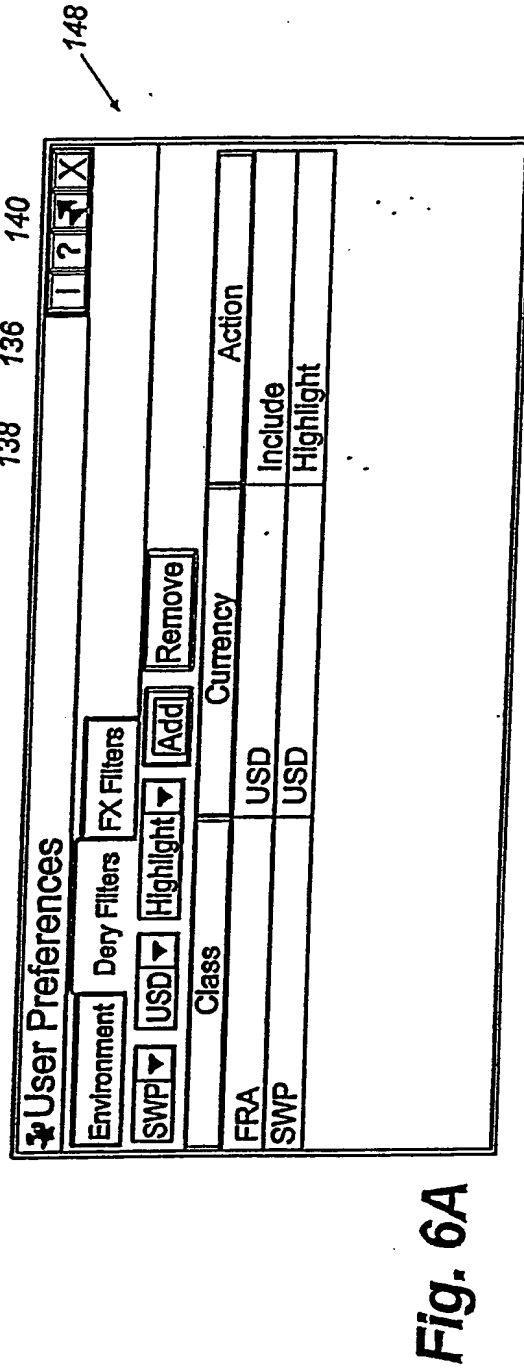


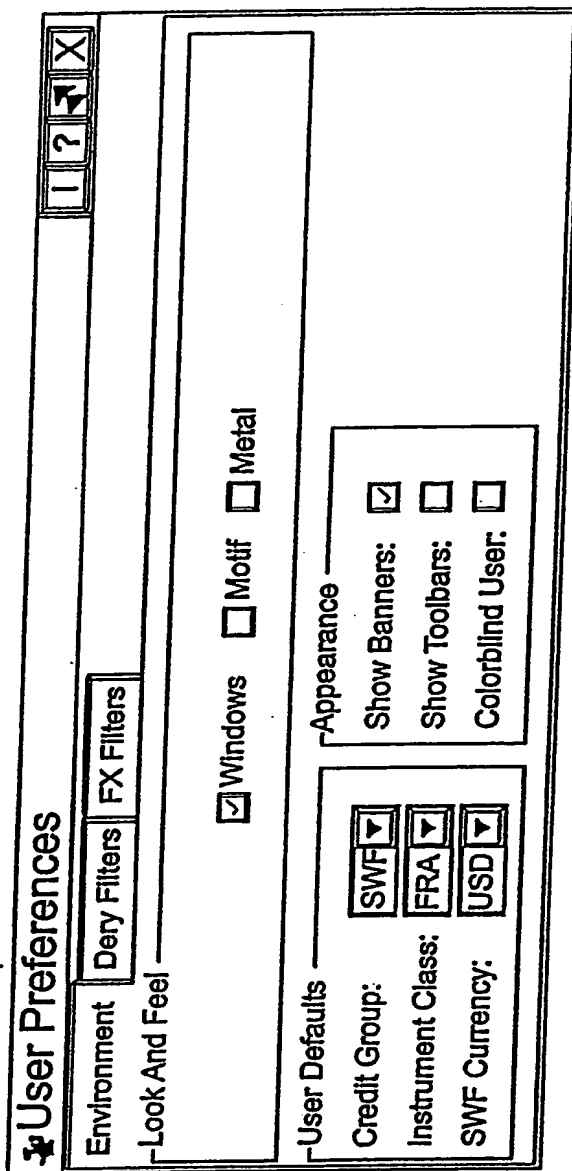
FIG. 4.



**Fig. 5**



148



The image shows a 'User Preferences' dialog box with a standard Mac OS-style title bar (minimize, maximize, close buttons) and a tabbed interface. The 'Environment' tab is selected, showing options for 'Dery Filters' and 'FX Filters'. Below these is a 'Look And Feel' section with three radio buttons: 'Windows' (checked), 'Motif', and 'Metal'. To the right are two expandable sections: 'User Defaults' and 'Appearance'. 'User Defaults' contains three dropdown menus: 'Credit Group' (set to SWF), 'Instrument Class' (set to FRA), and 'SWF Currency' (set to USD). 'Appearance' contains three checkboxes: 'Show Banners' (checked), 'Show Toolbars' (unchecked), and 'Colorblind User' (unchecked). A reference numeral '148' with an arrow points to the title bar area.

User Preferences

Environment Dery Filters FX Filters

Look And Feel

☒ Windows ☐ Motif ☐ Metal

User Defaults

Credit Group: SWF

Instrument Class: FRA

SWF Currency: USD

Appearance

Show Banners: ☒

Show Toolbars: ☐

Colorblind User: ☐

Fig. 6B

View Credit Settings
176
187
196
198

170

## CreditPreferences

Default Credit Group is: FX

Help
Close

	Preference	Level	S&P	Moody	Last Modified	Modified By
<input checked="" type="checkbox"/> FCBank, Boston	Binary Yes	A	AA+	aa1	1997-11-26 08:27:14	Informix
<input checked="" type="checkbox"/> First Union, Charlot	Binary Yes	A	A	a2	1997-11-26 08:27:13	Informix
<input checked="" type="checkbox"/> JPMorgsn, NewYork	Binary Yes	A	AA	aa2	1997-11-26 08:27:14	Informix
<input checked="" type="checkbox"/> Merrill Lynch, London			A+	a1	1997-11-26 08:27:14	Informix
<input type="checkbox"/> Derv	Line Binary/18	A			1997-12-15 13:11:42	rajesh
<input type="checkbox"/> SWF	Binary Yes	A			1997-11-26 08:27:14	Informix
<input type="checkbox"/> FX	Binary No	A			1997-11-26 08:27:14	Informix
<input checked="" type="checkbox"/> STBank, Chicago	Line Binary/18	A	A+	a1	1997-11-26 08:27:14	Informix
	Line Binary/18					
	New Line Binary					
	Complex					

174
202

Expand
BU Info
Complex Bands
Modify Credit Groups

178
194
188

Fig. 7

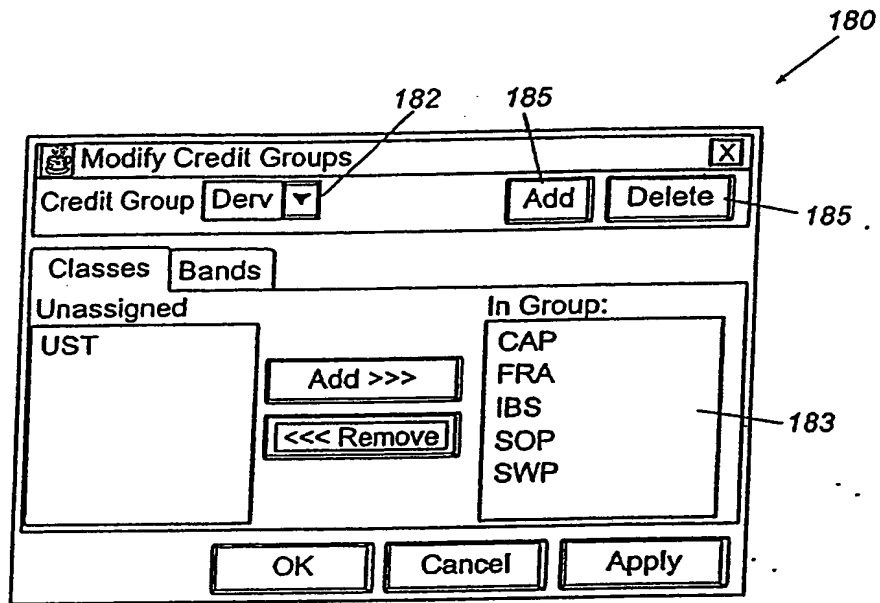


Fig. 8A

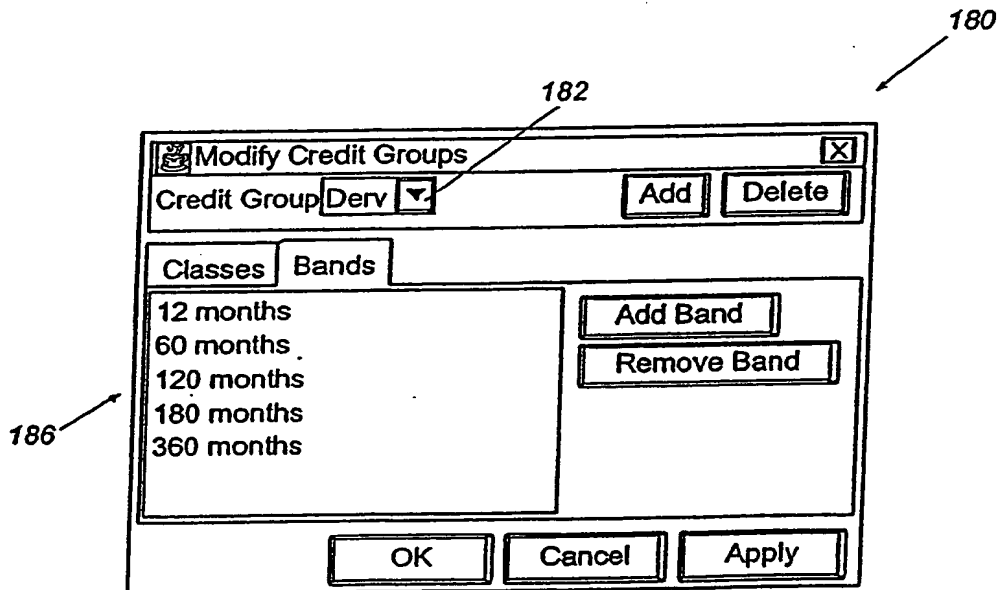
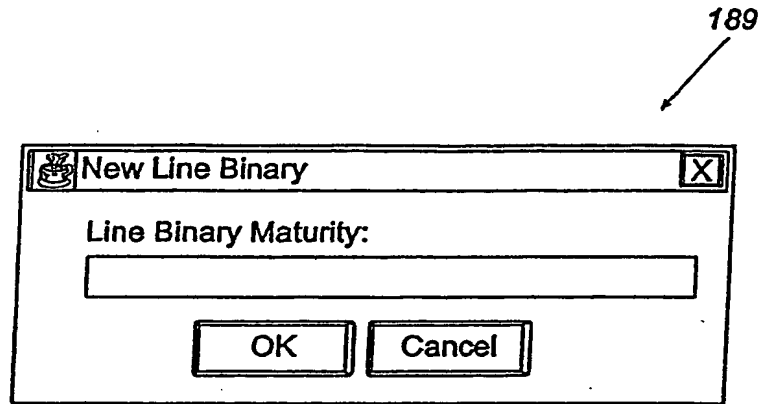
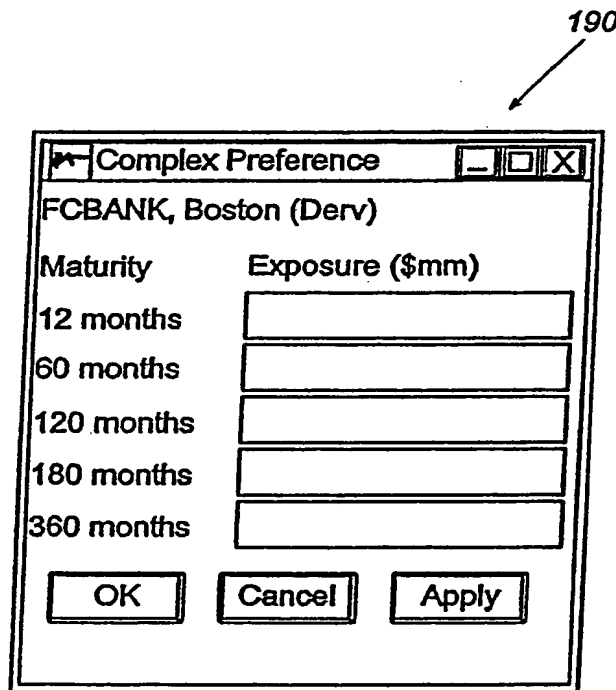


Fig. 8B





**Fig. 9A**



**Fig. 9B**

204

First Citizens Credit Data

First Citizens ▼ Close

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

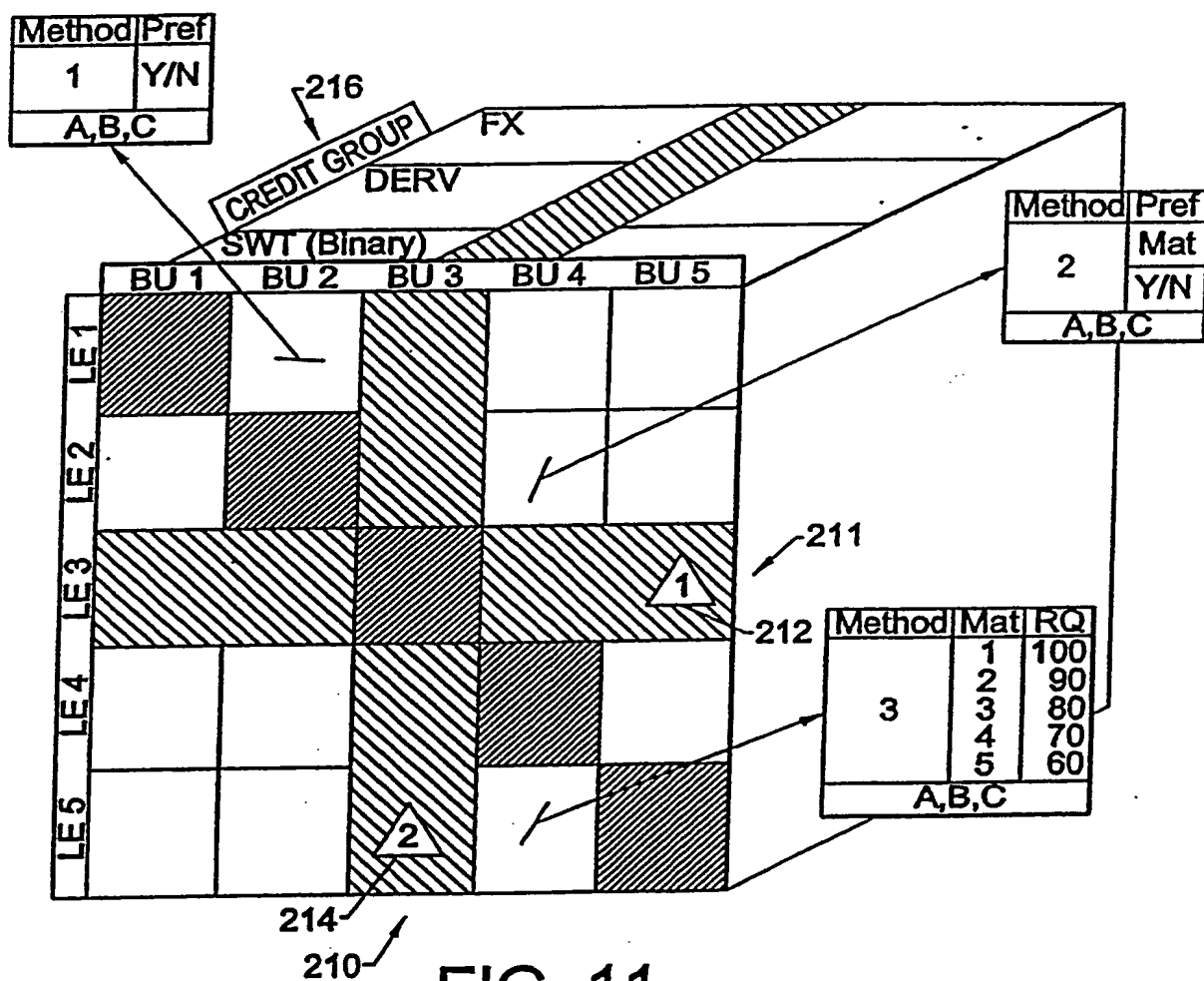
Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

*Fig. 10*



250

256

ME:Default

254

272

258

# Market Entry

Default

Lookup..

Fair Price  
Last Traded

Help

Close

Instrument	Best Bid	Best Ask	Info
1			
2			
3			

252

290

HIT

LIFT

ORD

EXPL

MDS

DEL

RFP

XLST

XALL

REF

292

Fig. 12

270

**Symbology** [X]

Symbology [Close] [Help]

Select Instrument

273 Class: FRA ▼ Forward Rate Agreement

Currency: USD ▼

Symbol: [ ] ▼ Alias

276 [Add To Profile] [Explode] 274

282 Parameters

Start Month: [ ]

End Month: [ ]

Over: IMM ☒ IMM ☐ End

Flopt: 2C ▼

TERM TO NEGOTIATE DEFAULT

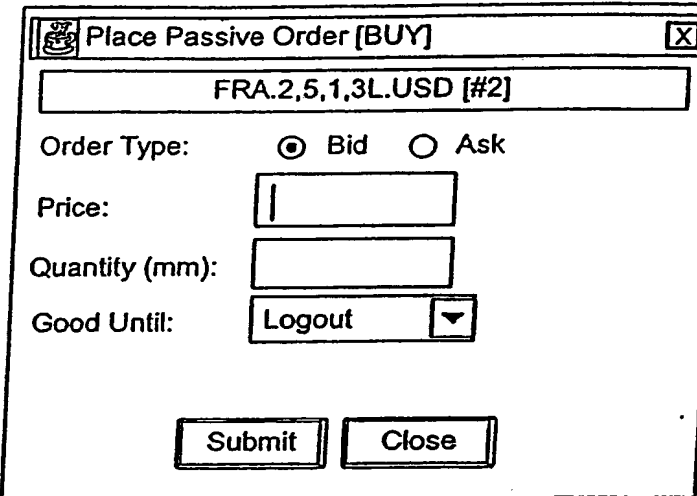
Legal BBA

Month-end YES

278 [Build Symbol] [Search Options] 284

**Fig. 13**

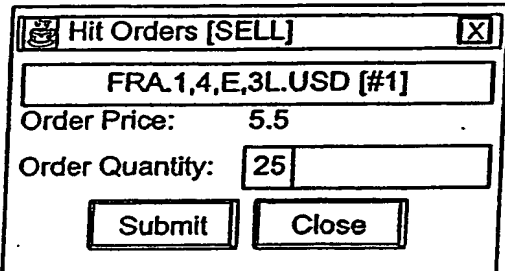
294



A screenshot of a software dialog box titled "Place Passive Order [BUY]". The dialog box has a standard Windows-style title bar with a close button (X). Below the title bar, there is a text field containing "FRA.2,5,1,3L.USD [#2]". Below this, there are three rows of controls: "Order Type:" with radio buttons for "Bid" (selected) and "Ask"; "Price:" with an empty text input field; and "Quantity (mm):" with an empty text input field. Below these is a "Good Until:" label followed by a dropdown menu currently showing "Logout". At the bottom of the dialog box are two buttons: "Submit" and "Close".

*Fig. 14A*

296



A screenshot of a software dialog box titled "Hit Orders [SELL]". The dialog box has a standard Windows-style title bar with a close button (X). Below the title bar, there is a text field containing "FRA.1,4,E,3L.USD [#1]". Below this, there are two rows of controls: "Order Price:" followed by the value "5.5", and "Order Quantity:" followed by a text input field containing the value "25". At the bottom of the dialog box are two buttons: "Submit" and "Close".

*Fig. 14B*

302

304

306

308

FRA.1\*4.USD

Market Details

FRA.1\*4.USD

Help Close

Bid Quantity	Bid Price	Ask Price	Ask Quantity
		6.2373	12,000,00
		6.2373	9,000,000
		6.2373	11,000,000
12,000,000	0.2331		
Fair Price 7.456	0.2331		
Spot Settling 0.352		Last Traded 7.345	

HIT LIFT ORD EXPL DEL RFP XALL REF

Fig. 15

320

Outstanding Orders

Submit All Refer All Cancel All Cancel

Help Close

Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit
OPNX	FRA1* 4.USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT
OPNX	FRA1* 4.USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT
OPNX	FRA1* 4.USD	Sell	6.2378	11,000,000		LOGOUT	SUBMIT
OPNX	FRA1* 4.USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT
OPNX	SWP.0,12DEM	Buy	4.2322	8,000,000		LOGOUT	SUBMIT
OPNX	SOP.0,12,[0,1],P,7.USD	Buy	12.2338	9,000,000		LOGOUT	SUBMIT
OPNX	SOP.0,12,[0,2],P,7.USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT

Fig. 16

330

Client Monitor

Client Monitor

Symbol Action Price Quantity Counterparty Commission Status Process Flow Settlement ID Moment RQ

FRA 1,4,E,13USD	Sell	12.0000	4,000,000	MGT New York	TBA	TBA	TBA	0.000	0.000	RQ
-----------------	------	---------	-----------	--------------	-----	-----	-----	-------	-------	----

Fig. 17



340

Action: You Sell  
 Instrument: UST.10,6[1/4],FEB,07,USD  
 Counterparty: Morgan Guaranty Trust, Lon  
 Quantity: 10,000,000  
 Price: 105.140625  
 Executive ID: E-19980507134120-9

Will-Do-More  
 Counterparty may submit will-do-more

Submit

Reject

29

Close

342      344      346

**Fig. 18**

350

Action: You Buy  
 Instrument: SWP.1,12.DEM  
 Counterparty: JP Morgan  
 Quantity: 3,000,000  
 Price: 3.4567  
 Executive ID: EXN-1223

Term	Current Value	Default Value
Legal:	BBA	ISDA
Month-end:	YES	YES
First Setting:	3,2312	3,2312
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield:	9.036	9.036
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

Submit

Accept

**Fig. 19**

380

382 384 388 389

Portfolio

1L-USD

Roll Clear Help

386

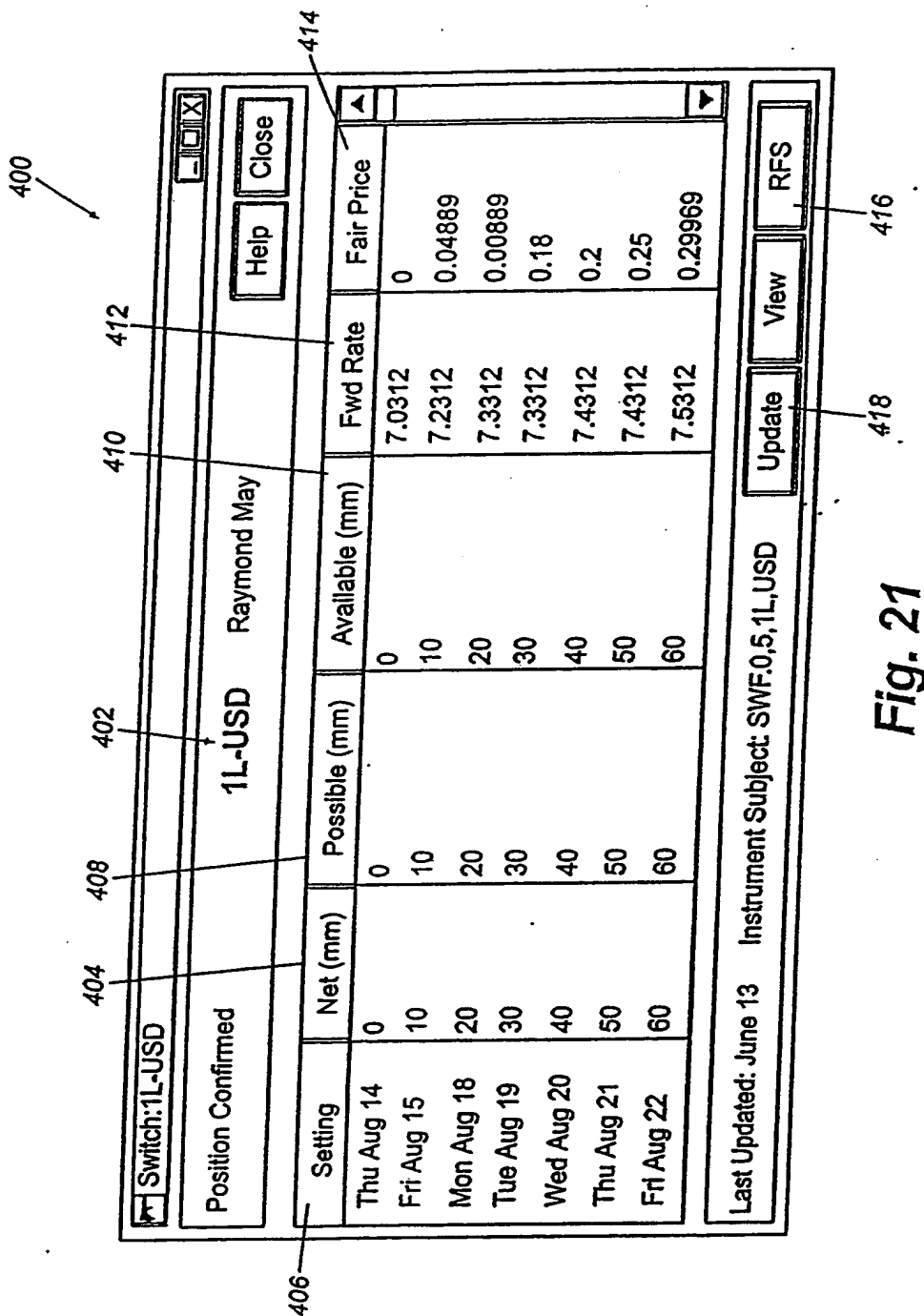
Setting	Inputted(mm)	Traded(mm)	Net(mm)
Mon, Sep 8	-15	25	10
Tue, Sep 9	-5	25	20
Wed, Sep 10	5	25	30
Thu, Sep 11	15	25	40
Fri, Sep 12	25	25	50
Mon, Sep 15	35	25	60
Tue, Sep 16	45	25	70

OK Cancel Apply

381

Detailed description: The figure shows a graphical user interface window for a portfolio. At the top is a title bar with the text 'Portfolio' and standard window control icons. Below the title bar is a toolbar with three buttons: 'Roll', 'Clear', and 'Help'. The main area of the window contains a table with four columns. The first column, 'Setting', lists dates from 'Mon, Sep 8' to 'Tue, Sep 16'. The second column, 'Inputted(mm)', shows values: -15, -5, 5, 15, 25, 35, and 45. The third column, 'Traded(mm)', shows a constant value of 25 for all rows. The fourth column, 'Net(mm)', shows cumulative values: 10, 20, 30, 40, 50, 60, and 70. A vertical scrollbar is located on the right side of the table. At the bottom of the window are three buttons: 'OK', 'Cancel', and 'Apply'. Reference numerals are used to identify specific parts: 380 points to the window frame, 382 to the 'Inputted(mm)' column, 384 to the 'Traded(mm)' column, 388 to the 'Roll' button, 389 to the 'Clear' button, 386 to the table area, and 381 to the 'Apply' button.

**Fig. 20**



**Queued Orders**

Order ID	Price	Quantity	Action	Comment
*****	3.4355	12,000,000	Bid	Comment 3
*****	3.4354	12,000,000	Bid	Comment 4
*****	3.4365	12,000,000	Ask	Comment 5
*****	3.4364	12,000,000	Ask	Comment 6

**Submitted Orders**

Order ID	Price	Quantity	Action	Comment
ORD-1	3.4353	12,000,000	Bid	Comment 1
ORD-2	3.4366	12,000,000	Ask	Comment 1

**Fig. 22A**

**Switch Auction**

Flopt-CCY	Status	Date	Position	Results	Rate
1L-USD	FIVE TILL	Thu, May 7	100.0	0.0	
3L-USD	PENDING	Fri, May 8	-100.0	0.0	
6L-USD	PENDING	Mon, May 11	150.0	0.0	
1C-CAD	PENDING	Tue, May 12	200.0	0.0	
3C-CAD	PENDING	Wed, May 13	-250.0	0.0	
		Thu, May 14	0.0	0.0	
		Fri, May 15	0.0	0.0	
		Mon, May 18	0.0	0.0	
		Tue, May 19	0.0	0.0	

**Fig. 22B**

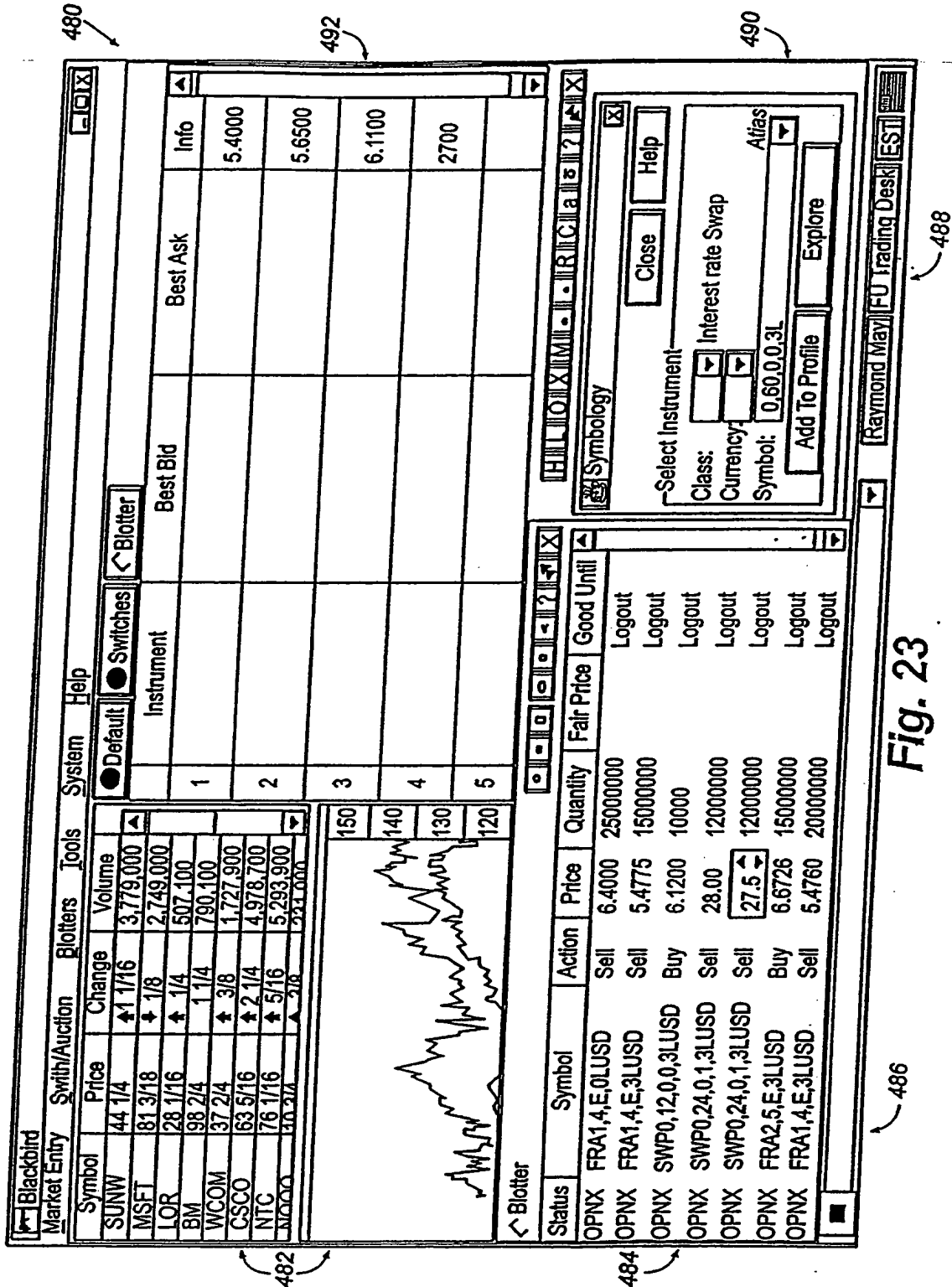


Fig. 23

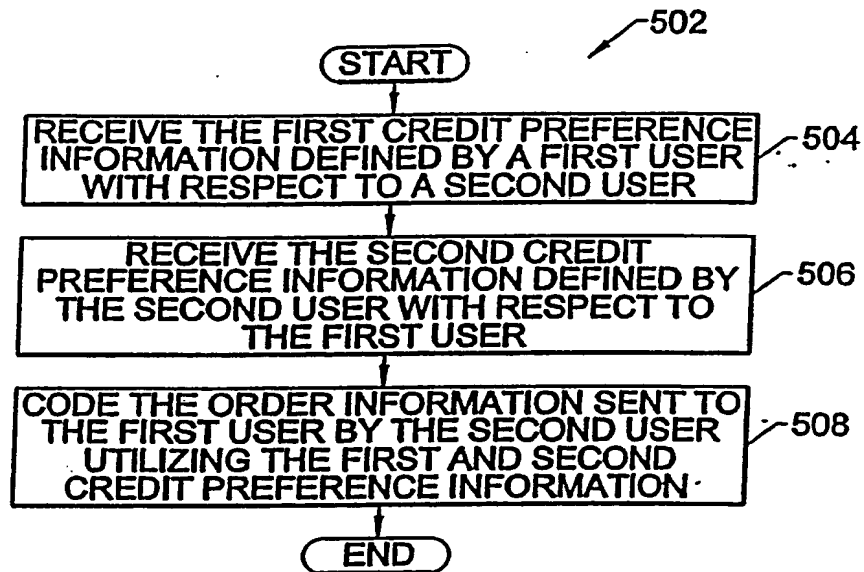


FIG. 24.

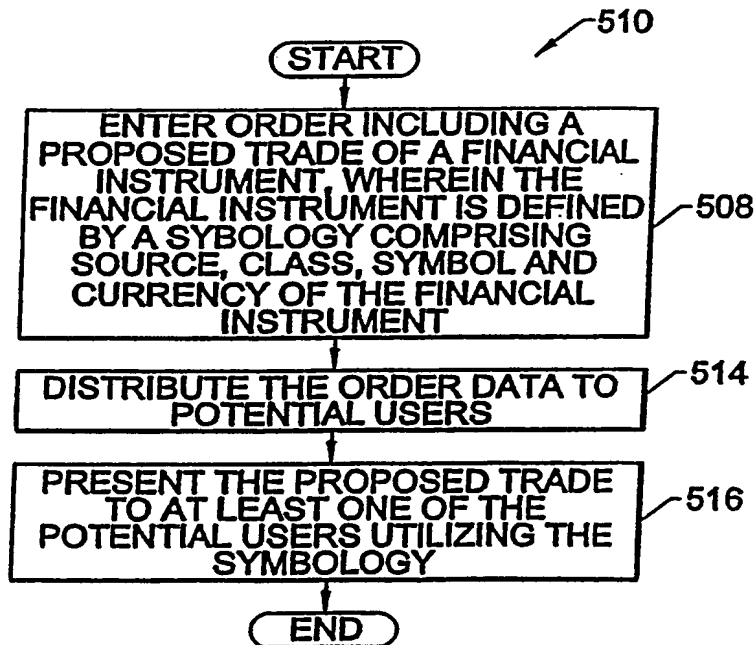


FIG. 25.

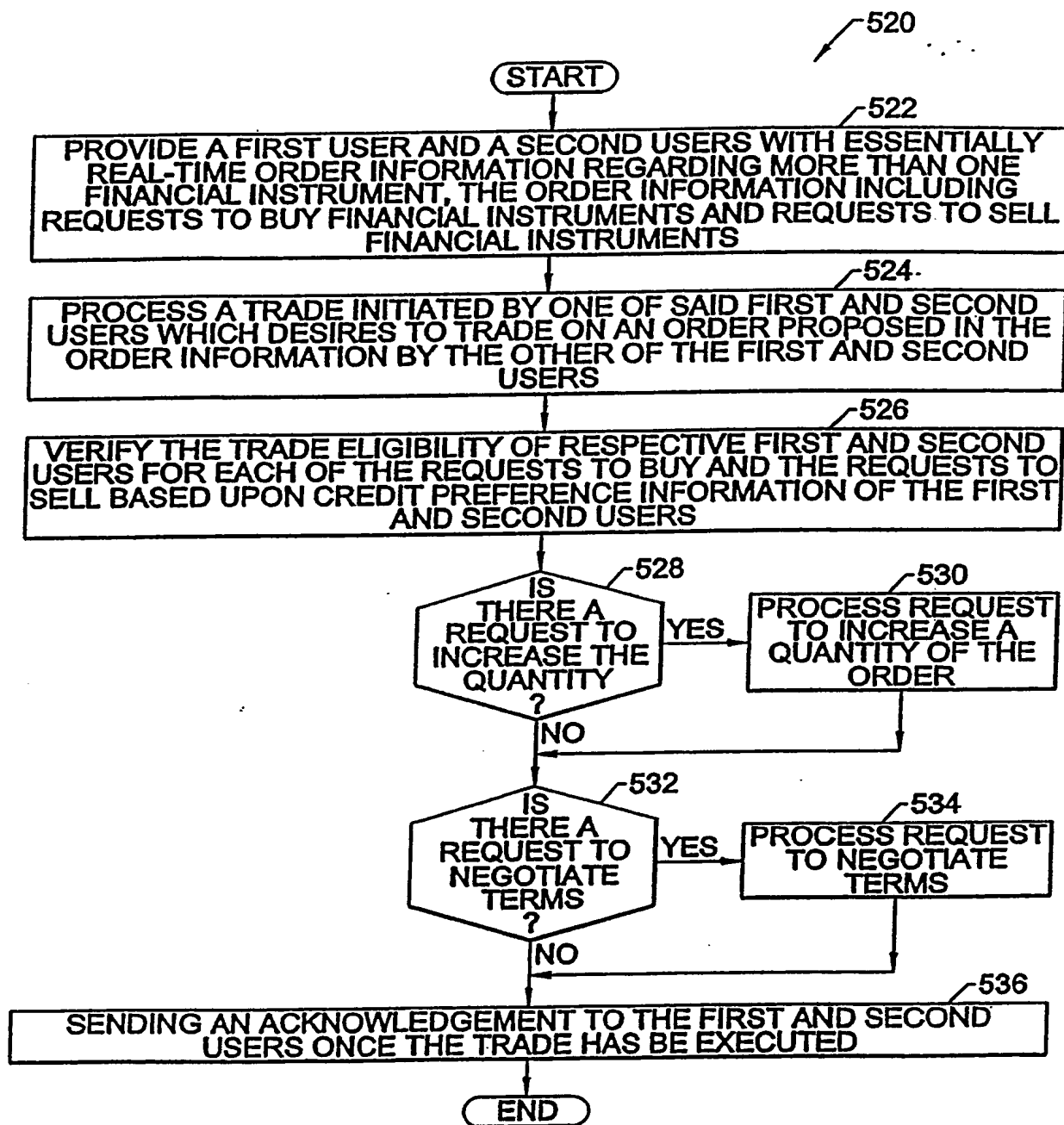


FIG. 26.

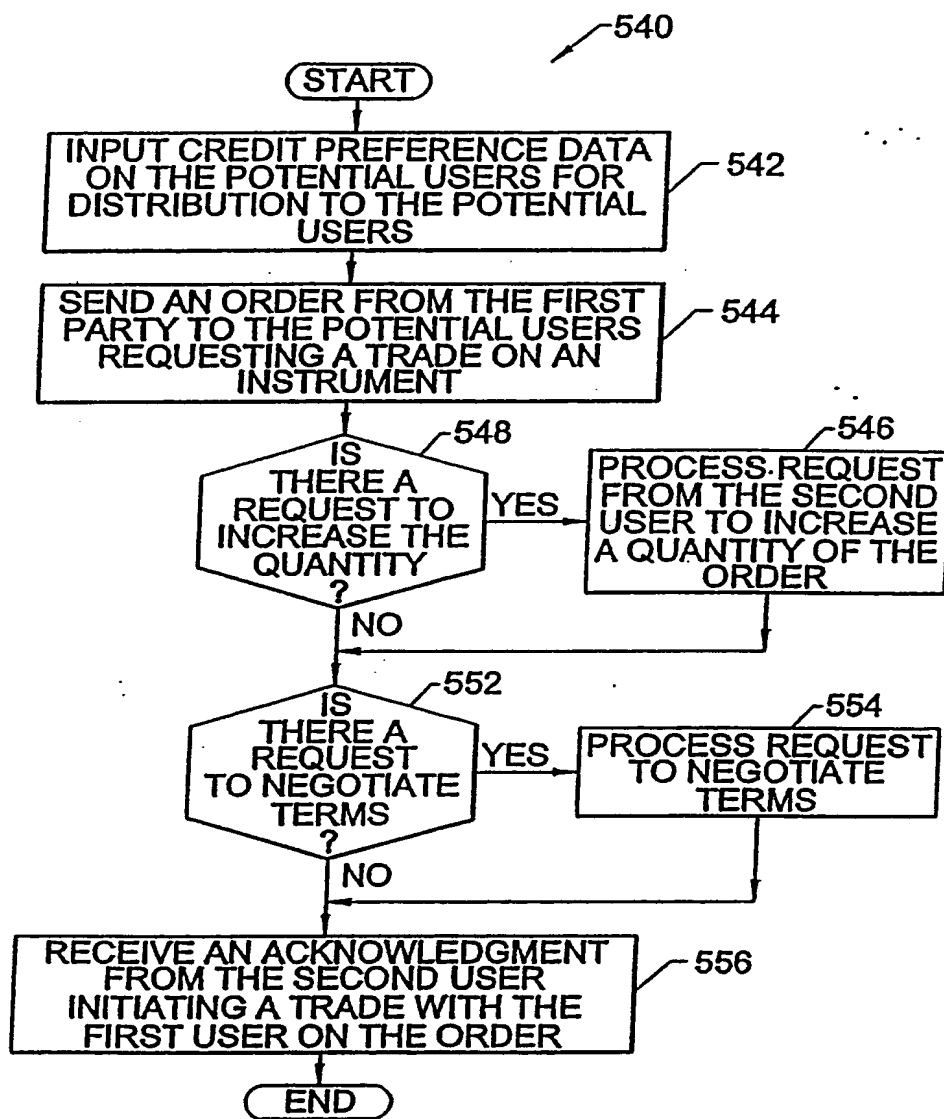


FIG. 27A.



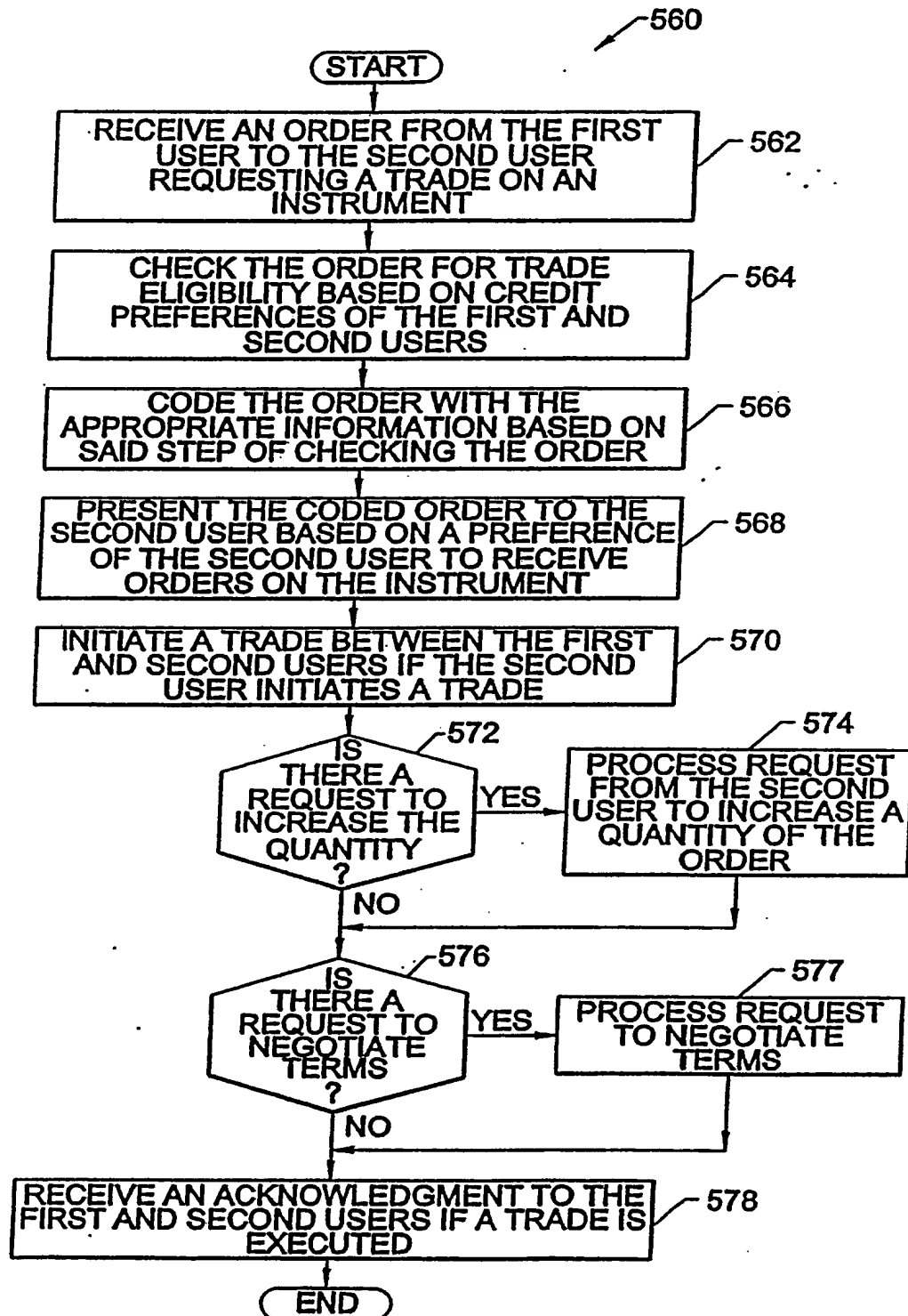


FIG. 27B.

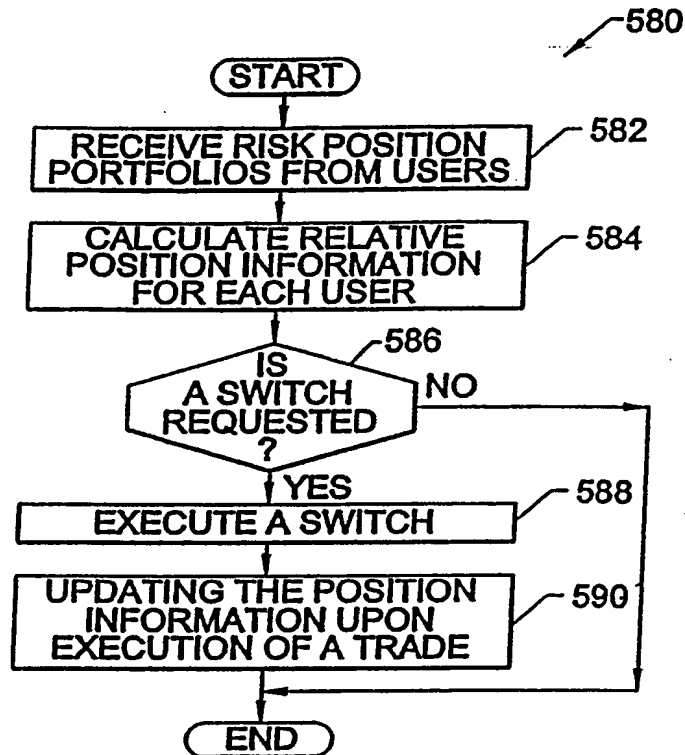


FIG. 28.

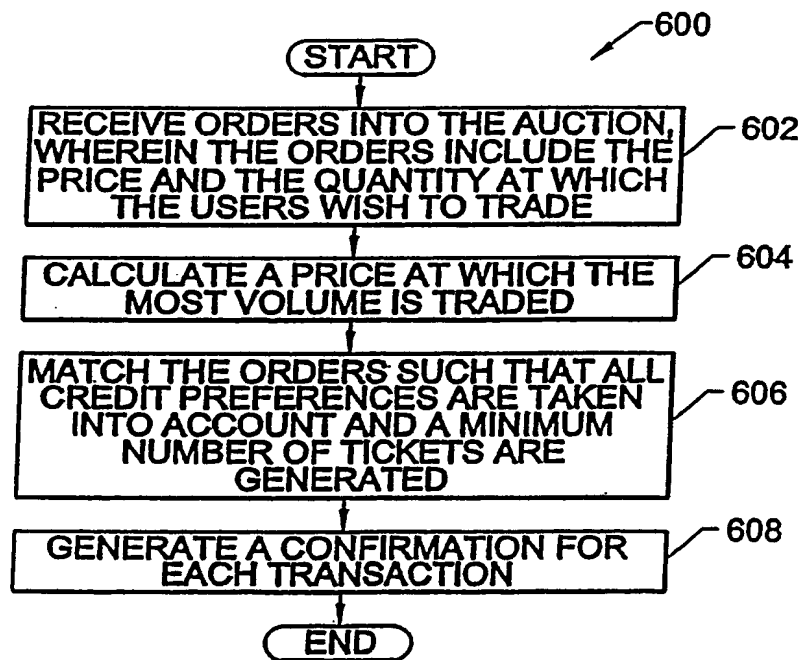
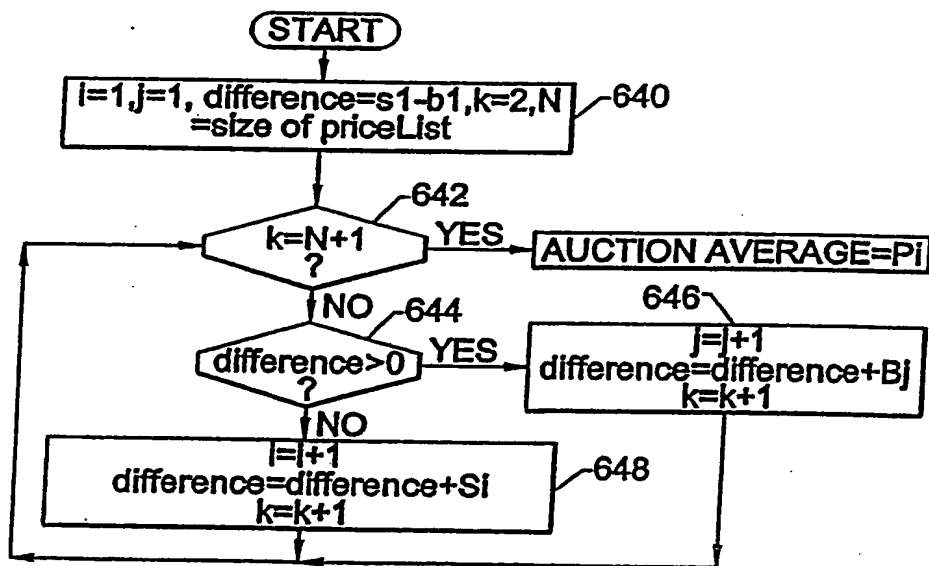
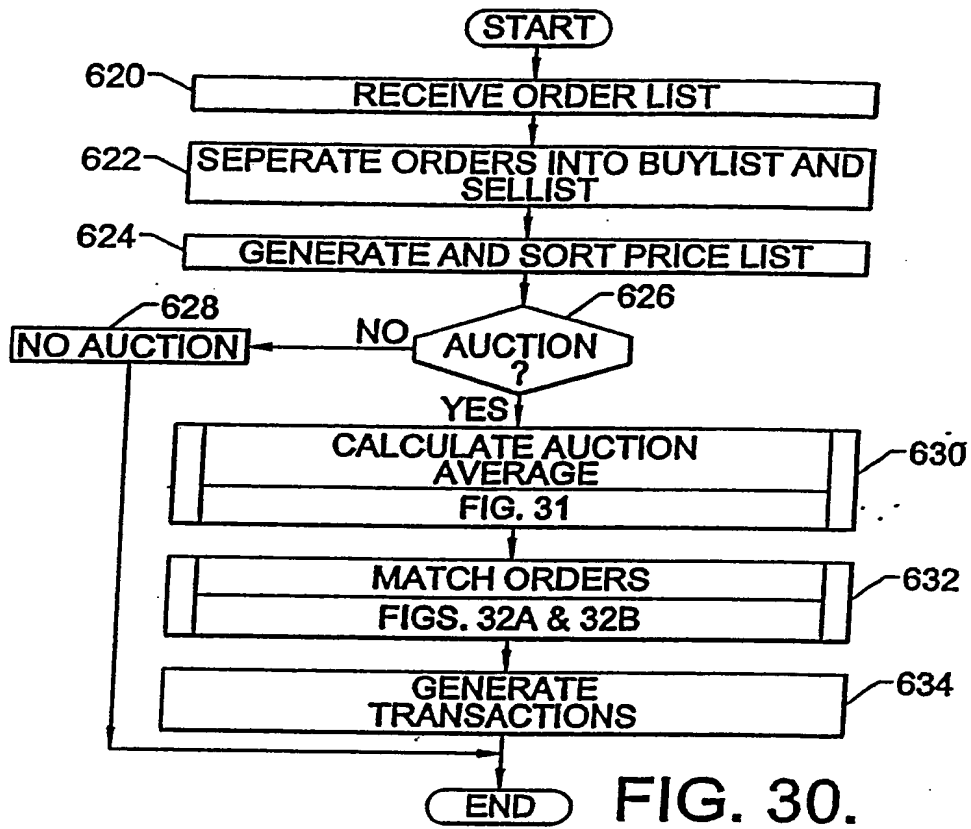


FIG. 29.



**FIG. 31.**

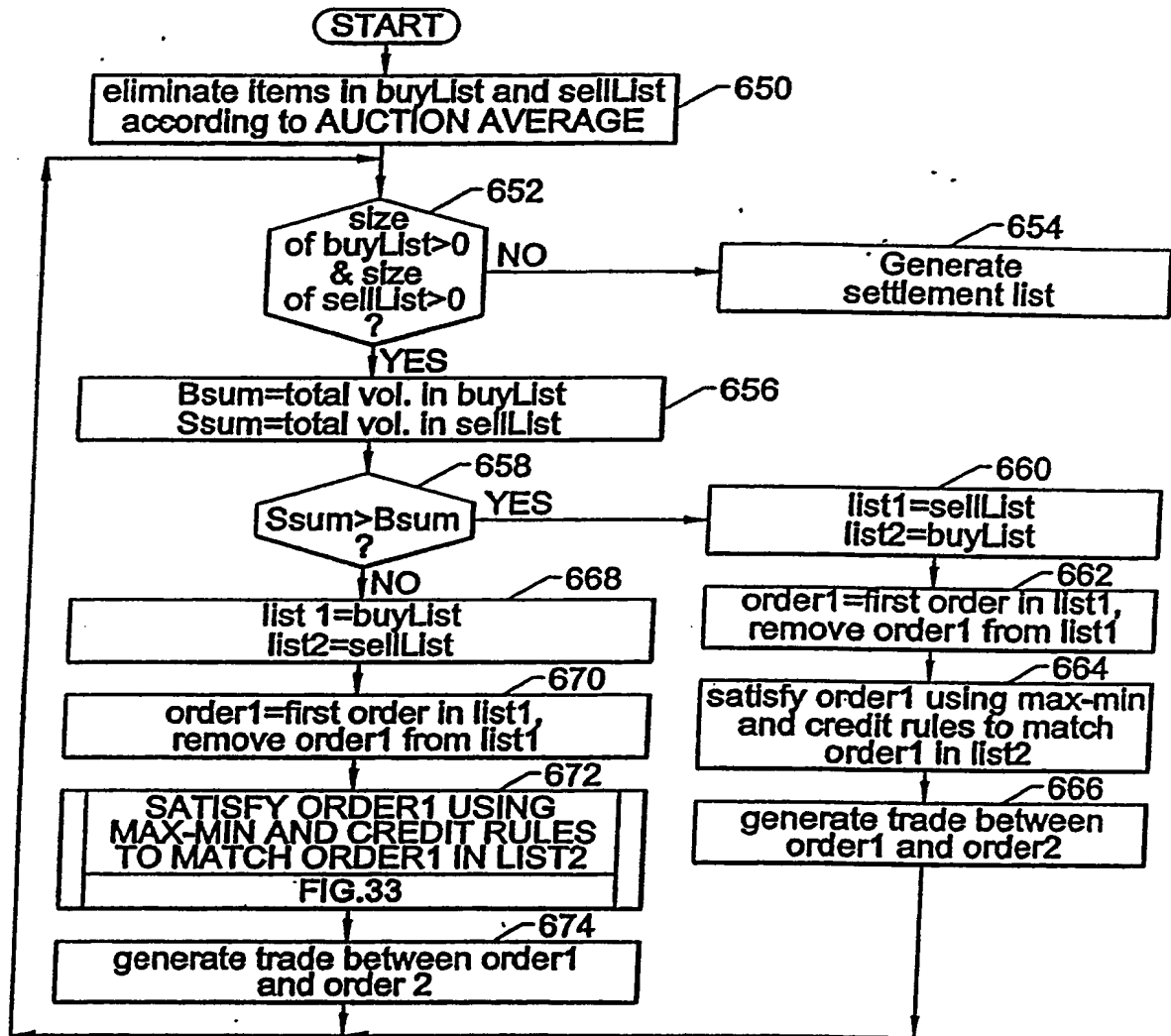
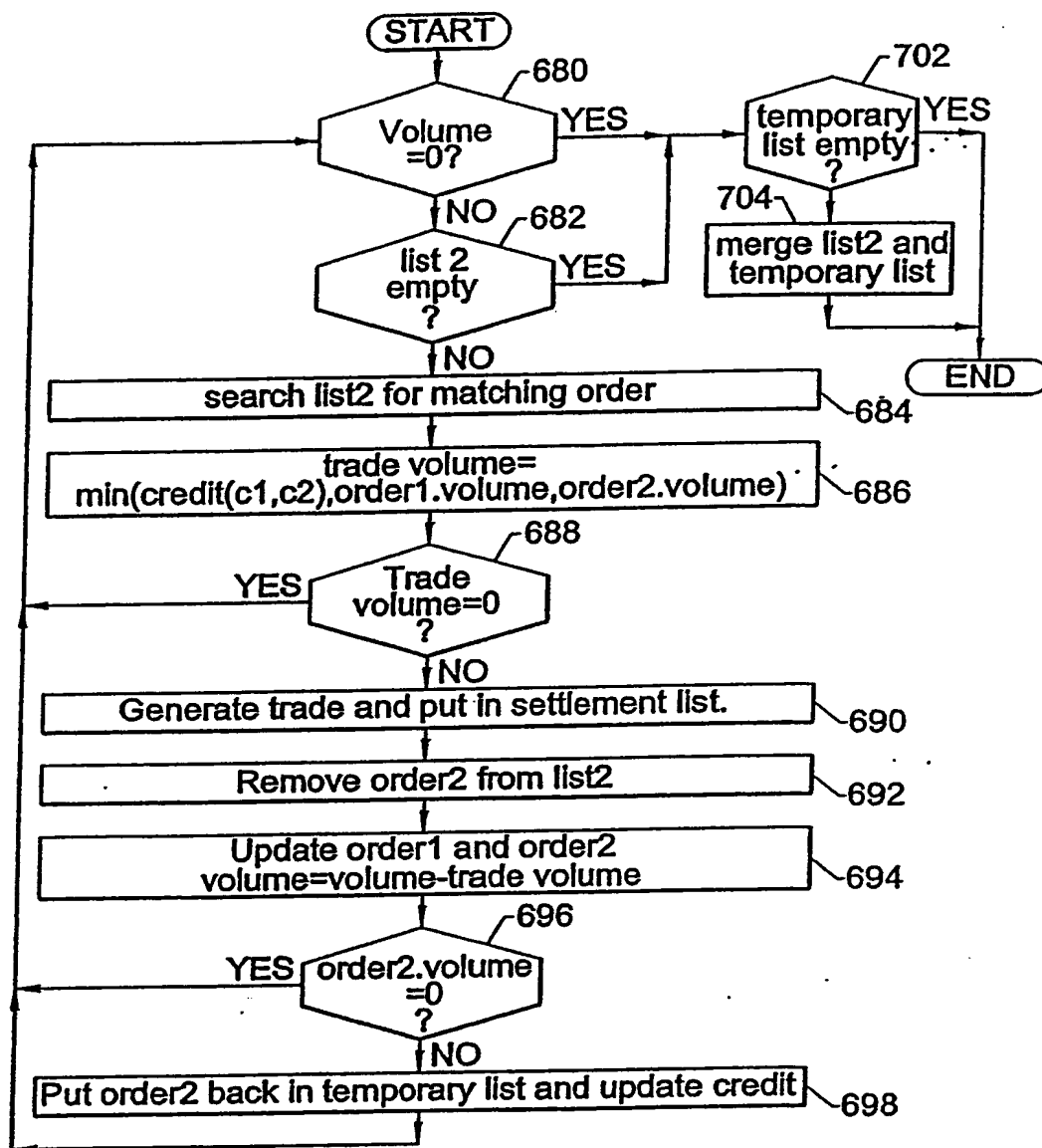
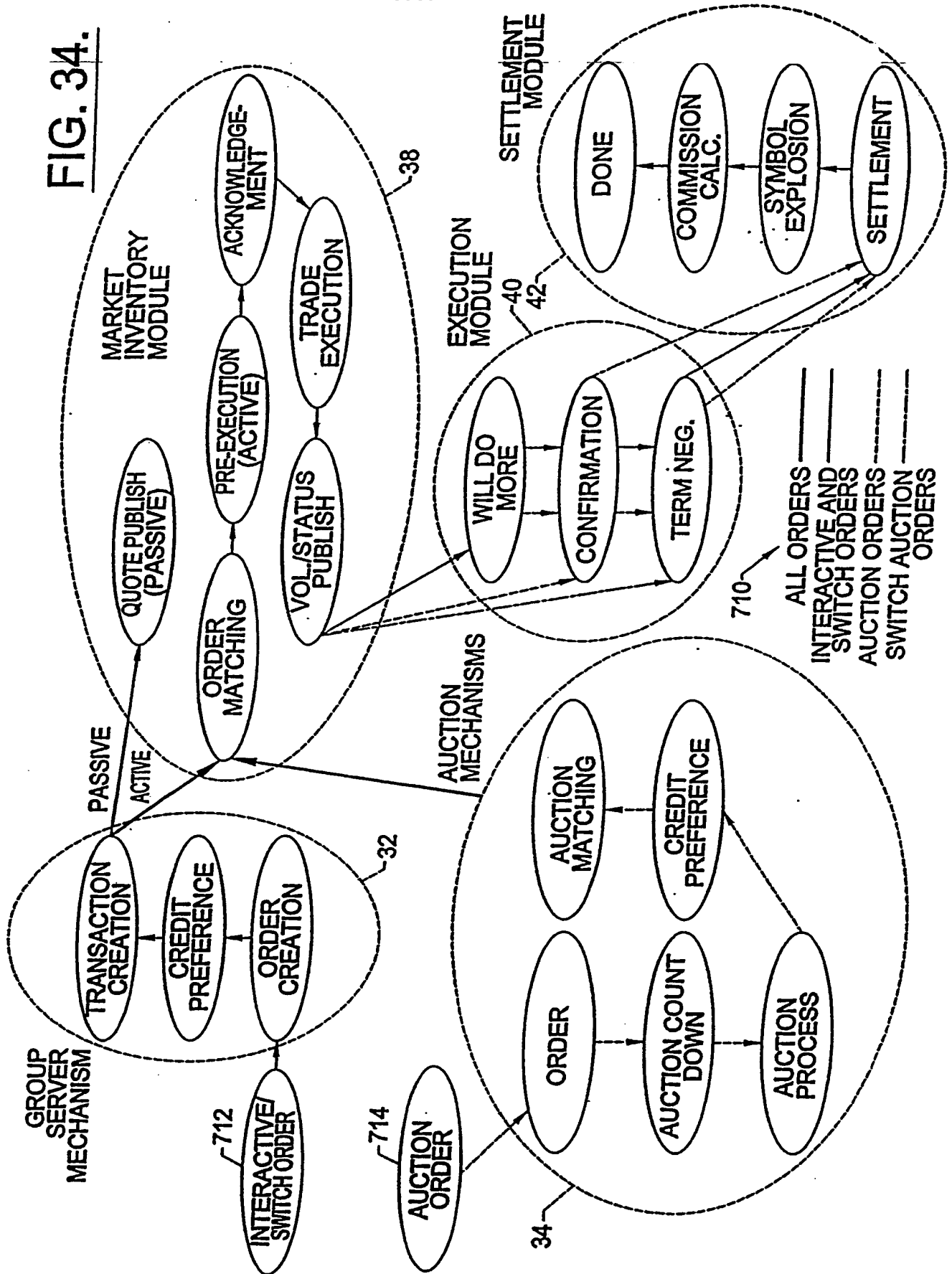


FIG. 32.



**FIG. 33.**

FIG. 34.



**This Page is Inserted by IFW Indexing and Scanning  
Operations and is not part of the Official Record**

**BEST AVAILABLE IMAGES**

Defective images within this document are accurate representations of the original documents submitted by the applicant.

Defects in the images include but are not limited to the items checked:

- ☐ **BLACK BORDERS**
- ☐ **IMAGE CUT OFF AT TOP, BOTTOM OR SIDES**
- ☐ **FADED TEXT OR DRAWING**
- ☐ **BLURRED OR ILLEGIBLE TEXT OR DRAWING**
- ☐ **SKEWED/SLANTED IMAGES**
- ☐ **COLOR OR BLACK AND WHITE PHOTOGRAPHS**
- ☐ **GRAY SCALE DOCUMENTS**
- ☒ **LINES OR MARKS ON ORIGINAL DOCUMENT**
- ☐ **REFERENCE(S) OR EXHIBIT(S) SUBMITTED ARE POOR QUALITY**
- ☐ **OTHER:** \_\_\_\_\_

**IMAGES ARE BEST AVAILABLE COPY.**

**As rescanning these documents will not correct the image problems checked, please do not report these problems to the IFW Image Problem Mailbox.**